

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Jun-21	21-Jun-21	Change	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21
S50M21	Jun 2021	960.70	960.30	0.4 0.04 %	287,158	-1.87 %	292,633	-2.05 %	298,752	-1.28 %	302,626	-1.28 %	306,560
S50N21	Jul 2021	959.80	960.00	-0.2 -0.02 %	145	3.57 %	140	18.64 %	118	11.32 %	106	-4.50 %	111
S50Q21	Aug 2021	958.20	957.60	0.6 0.06 %	65	0.00 %	65	170.83 %	24	0.00 %	24	0.00 %	24
S50U21	Sep 2021	956.60	956.80	-0.2 -0.02 %	69,366	7.79 %	64,352	11.90 %	57,510	8.12 %	53,189	5.07 %	50,624
S50Z21	Dec 2021	956.00	956.30	-0.3 -0.03 %	16,344	2.38 %	15,964	4.62 %	15,259	4.06 %	14,664	2.75 %	14,271
S50H22	Mar 2022	953.10	953.30	-0.2 -0.02 %	5,574	-1.71 %	5,671	8.10 %	5,246	1.27 %	5,180	0.52 %	5,153

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jun-21	21-Jun-21	Change	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21
BLANDM21	Jun 2021	64,727	1.12	1.13	-0.01 -0.88 %	67,018	-49.10 %	131,664	0.00 %	131,665	0.28 %	131,302	-11.18 %	147,830
BLANDZ21	Dec 2021	63,500	1.11	1.12	-0.01 -0.89 %	75,721	339.70 %	17,221	-12.68 %	19,721	5.34 %	18,721	22.99 %	15,221
SIRIU21	Sep 2021	54,165	1.37	1.42	-0.05 -3.52 %	200,255	-4.03 %	208,658	5.84 %	197,142	11.37 %	177,012	-10.05 %	196,796
GUNKULU21	Sep 2021	37,734	4.86	4.78	0.08 1.67 %	95,569	14.77 %	83,268	-5.33 %	87,957	0.10 %	87,871	-2.18 %	89,827
TTBZ21	Dec 2021	34,625	1.14	1.13	0.01 0.88 %	41,095	-37.47 %	65,720	0.00 %	65,719	6.49 %	61,715	1.66 %	60,706
IRPCM21	Jun 2021	15,491	3.90	3.88	0.02 0.52 %	34,304	-30.96 %	49,687	-11.36 %	56,055	-37.39 %	89,536	-3.27 %	92,561
CHGU21	Sep 2021	14,776	3.62	3.52	0.10 2.84 %	32,254	-18.81 %	39,727	25.66 %	31,614	6.89 %	29,576	1.78 %	29,059
ERWZ21X	Dec 2021	12,836	3.13	3.19	-0.06 -1.88 %	1,502	0.00 %	1,502	0.00 %	1,502	0.00 %	2	0.00 %	2
JASU21	Sep 2021	8,584	2.96	3.04	-0.08 -2.63 %	37,873	20.96 %	31,311	0.42 %	31,179	-1.32 %	31,596	-1.50 %	32,076
SIRIM21	Jun 2021	8,077	1.36	1.40	-0.04 -2.86 %	77,221	-7.48 %	83,462	-2.16 %	85,308	-3.32 %	88,238	-1.14 %	89,259

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21	22-Jun-21	21-Jun-21	Change
SIRIU21	Sep 2021	54,165	200,255	-4.03 %	208,658	5.84 %	197,142	11.37 %	177,012	-10.05 %	196,796	1.37	1.42	-0.05 -3.5 %
SUPERZ21	Dec 2021	1,000	134,040	0.75 %	133,040	1.53 %	131,040	0.77 %	130,040	4.00 %	125,040	0.97	0.96	0.01 1.04 %
SUPERU21	Sep 2021	4,030	125,138	1.65 %	123,108	-5.31 %	130,013	-1.53 %	132,035	0.02 %	132,009	0.97	0.98	-0.01 -1.0 %
BLANDU21	Sep 2021	2,922	121,025	-2.09 %	123,612	0.88 %	122,530	2.17 %	119,925	1.24 %	118,460	1.13	1.13	0 0 %
GUNKULU21	Sep 2021	37,734	95,569	14.77 %	83,268	-5.33 %	87,957	0.10 %	87,871	-2.18 %	89,827	4.86	4.78	0.08 1.67 %
SUPERM21	Jun 2021	3,006	77,747	-3.72 %	80,752	-0.13 %	80,855	-3.59 %	83,869	-2.44 %	85,969	0.97	0.96	0.01 1.04 %
SIRIM21	Jun 2021	8,077	77,221	-7.48 %	83,462	-2.16 %	85,308	-3.32 %	88,238	-1.14 %	89,259	1.36	1.40	-0.04 -2.9 %
BLANDZ21	Dec 2021	63,500	75,721	339.70 %	17,221	-12.68 %	19,721	5.34 %	18,721	22.99 %	15,221	1.11	1.12	-0.01 -0.9 %
BLANDM21	Jun 2021	64,727	67,018	-49.10 %	131,664	0.00 %	131,665	0.28 %	131,302	-11.18 %	147,830	1.12	1.13	-0.01 -0.9 %
IRPCU21	Sep 2021	5,138	49,649	0.13 %	49,584	-9.44 %	54,750	8.89 %	50,282	6.56 %	47,188	3.92	3.92	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	13.20	0.70	5.60
RS	25.00	1.00	4.17
BCH	21.50	0.80	3.86
HMPRO	15.00	0.40	2.74
CBG	138.00	3.50	2.60
GUNKUL	4.92	0.12	2.50
SPRC	10.50	0.20	1.94
STA	40.75	0.75	1.88
CHG	3.54	0.06	1.72
PTTEP	119.00	2.00	1.71

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	15.80	-1.20	-7.06
SIRI	1.35	-0.07	-4.93
THCOM	11.80	-0.50	-4.07
PSL	19.20	-0.80	-4.00
BA	9.70	-0.40	-3.96
GFPT	11.30	-0.30	-2.59
KCE	71.25	-1.75	-2.40
ITD	2.62	-0.06	-2.24
M	55.00	-1.25	-2.22
BEC	13.40	-0.30	-2.19

## TFEX Trade Value by Investor Type

### SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2021	65,897	49,769	16,128	24,255	24,289	-34	58,520	74,614	-16,094	148,672	378,652

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2021	15,111	12,586	2,525	4,813	4,440	373	15,468	18,366	-2,898	35,392	50,836

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2021	0	0	0	1,481	804	677	4,750	5,427	-677	6,231	55,933